

## Yvann LE FAY

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### EDUCATION

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<b>École Normale Supérieure Paris-Saclay</b>	Orsay, France
<i>M.Sc. in Applied Mathematics and Machine Learning, MVA</i>	2023 - 2024
<ul style="list-style-type: none"><li>Computational optimal transport, learning for time series, probabilistic graphical models, kernel methods, generative models, bayesian machine learning</li></ul>	
<b>ENSAE</b>	Palaiseau, France
<i>M.Eng. in Statistics and Financial Mathematics</i>	2020 - 2024
<ul style="list-style-type: none"><li>Copulas and financial applications, pricing and hedging of derivatives, hidden Markov models and SMC methods, high-dimensional statistics, ML for portfolio management and trading, algorithmic trading, GARCH and stochastic volatility models, extreme-value theory, interest rate curve models, advanced statistics</li></ul>	
<b>Paris-Saclay University</b>	Orsay, France
<i>B.Sc. in Fundamental Mathematics</i>	2020 - 2021
<b>Lycée Henri-IV</b>	Paris, France
<i>Program in math, computer science and physics leading to nationwide entrance examinations to the Grandes Écoles</i>	2018 - 2020

### EXPERIENCE

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<b>Aalto University - Simo Särkkä's group</b>	Espoo, Finland
<i>Research internship, supervised by Adrien Corenflos</i>	May 2023 - Sep. 2023
<ul style="list-style-type: none"><li>...</li></ul>	
<b>INRIA - MIND</b>	Palaiseau, France
<i>Research internship, supervised by Demian Wassermann</i>	Jan. 2023 - Mar. 2023
<ul style="list-style-type: none"><li>Worked on variational inference methods.</li></ul>	
<b>Lombard Odier Investment Managers' - Multi-Asset</b>	Geneva, Switzerland
<i>Off-cycle internship as a quantitative researcher, supervised by Serge Tabachnik</i>	Jun. 2022 - Nov. 2022
<ul style="list-style-type: none"><li>Contributed to a proprietary scalable and highly modular framework for backtesting cross-asset trading strategies. Researched, implemented and backtested strategies (ARPs, Vol, Momentum). Implemented data mining procedures and modern regression methods. Contributed to a statistics and reporting library. Received a renewal offer.</li></ul>	
<b>Société Générale (CDN, Retail Banking)</b>	Paris, France
<i>Internship in data science and risk analysis, supervised by Pierre Bouché</i>	Jun. 2021 - Aug. 2021
<ul style="list-style-type: none"><li>Backtested a credit decision tool, detected outliers in audit logs. Conducted a study on omnichannel customer behaviours as part of the fusion between Société Générale and Crédit du Nord.</li></ul>	

### PROGRAMMING SKILLS

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**Languages:** Python, Ocaml, Wolfram Language, SQL  
**Environments:** Git, Linux, Bloomberg, Excel  
**Libraries and others:** JAX, PySpark, Dask, blp

### OTHERS

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**Languages:** French, English  
**Citizenships:** French, Swiss